

NinjaTrader Performance Report

Performance	All Trades	Long Trades	Short Trades
Total Net Profit	\$8395.00	\$2860.00	\$5535.00
Gross Profit	\$8395.00	\$2860.00	\$5535.00
Gross Loss	\$0.00	\$0.00	\$0.00
Commission	\$0.00	\$0.00	\$0.00
Profit Factor	99.00	99.00	99.00
Cumulative Profit	10.64%	3.65%	6.74%
Max. Drawdown	0.00%	0.00%	0.00%
Sharpe Ratio	1.00	1.00	1.00
Start Date	1/25/2016		
End Date	1/29/2016		
Total # of Trades	88	45	43
Percent Profitable	100.00%	100.00%	100.00%
# of Winning Trades	88	45	43
# of Losing Trades	0	0	0
Average Trade	0.12%	0.08%	0.15%
Average Winning Trade	0.12%	0.08%	0.15%
Average Losing Trade	0.00%	0.00%	0.00%
Ratio avg. Win / avg. Loss	0.00	0.00	0.00
Max. conseq. Winners	88	45	43
Max. conseq. Losers	0	0	0
Largest Winning Trade	0.32%	0.19%	0.32%
Largest Losing Trade	0.00%	0.00%	0.00%
# of Trades per Day	17.60	11.25	14.33
Avg. Time in Market	9.3 min	11.1 min	7.4 min
Avg. Bars in Trade	0.0	0.0	0.0
Profit per Month	85.27%	31.47%	94.05%
Max. Time to Recover	0.02 days	0.02 days	0.01 days
Average MAE	0.09%	0.11%	0.07%
Average MFE	0.18%	0.18%	0.17%
Average ETD	0.06%	0.10%	0.02%